

01 | 2006

JPMorgan Chase Bank, N.A.
New York, NY 10154-1002JPMorgan
Private BankAccount Number [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
January 01 2006 - January 31 2006

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Outstanding Foreign Exchange Contracts

Net Currency Exposure Summary

U S Dollar	Value in Currency 344,273.29
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Gain/Loss Summary

Total Unrealized Closed	Value in USD 344,137.32
Total Unrealized Open	135.97
Total Unrealized Gain/Loss	344,273.29

Foreign Exchange Contracts

Trade Date	Settlement Date	Currency	Amount	Counter Currency	Counter Amount	Contract Rate	Current Market Forward Rate	Market Value Receivable USD	Market Value Payable USD	Unrealized Gain/Loss USD
SPECULATIVE										
BRAZILIAN REAL - JAPANESE YEN										
Jan 12 06	Apr 17 06	BRL	11,325,000.00	JPY	-5,526,600,000.00	48.80	51.32077	5,012,753.86	4,766,537.75	246,216.11
Jan 25 06	Apr 17 06	BRL	11,205,000.00	JPY	-5,616,500,625.00	50.125	51.32077	4,959,638.59	4,844,079.37	115,559.22
Jan 31 06	Apr 17 06	BRL	-22,530,000.00	JPY	1,154,211,900.00	51.23	51.32077	9,954,754.45	9,972,392.46	-17,638.01
Total Closed			0.00		39,901,275.00			19,927,146.90	19,581,009.58	344,137.32
JAPANESE YEN - U.S. DOLLAR										
Jan 31 06	Apr 17 06	JPY	39,901,275.00	USD	344,273.29	115.90	115.945793	344,273.29	344,137.32	135.97
Total Foreign Exchange Contracts								20,271,420.19	19,927,146.90	344,273.29